



Substitute Form PTO-1449 (Modified) Information Disc sur Statement by Applicant (Use several sheets if necessary) (37 CFR §1.98(b))	U.S. Department of Commerce Patent and Trademark Office	Attorney's Docket No. 11910-003001	Application No. 09/836,484
	Applicant Lisette Cooper et al.		
	Filing Date April 17, 2001	Group Art Unit 2164	

Other Documents (include Author, Title, Date, and Place of Publication)		
Examiner Initial	Desig. ID	Document
<i>pu</i>	AV	. www.cbo.com, Chicago Board Options Exchange
<i> </i>	AW	www.etrade.com, E*TRADE Securities, Inc
<i> </i>	AX	www.bloomberg.com, Bloomberg L.P.
<i> </i>	AY	www300.fidelity.com, Fidelity Investments Institutional Services Company, Inc.
<i> </i>	AZ	www.nyse.com, NYSE, Inc.
<i> </i>	AAA	www.optionetics.com, Global Investments Research Corp.
<i> </i>	ABB	www.contingencyanalysis.com, Contingency Analysis
<i>pu</i>	ACC	http://valuengine.com/servlet/ValuationSummary, ValuEngine Inc.

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Examiner Signature <i>[Signature]</i>	Date Considered <i>8/26/05</i>
EXAMINER: Initials citation considered. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.	

Substitute Form PTO-1449
(Modified)U.S. Department of Commerce
Patent and Trademark OfficeAttorney's Docket No.
11910-003001Application No.
09/836,484**Information Disclosure Statement
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(37 CFR 1.98(b))

Applicant
Lisette Cooper et al.Filing Date
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U.S. Patent Documents

Examiner Initial	Desig. ID	Patent Number	Issue Date	Patentee	Class	Subclass	Filing Date If Appropriate
<i>ML</i>	AA	6,061,662	05/09/00	Makivic			
<i>ML</i>	AB	6,021,397	02/01/00	Jones et			
	AC						
	AD						
	AE						
	AF						
	AG						
	AH						
	AI						
	AJ						
	AK						

Foreign Patent Documents or Published Foreign Patent Applications

Examiner Initial	Desig. ID	Document Number	Publication Date	Country or Patent Office	Class	Subclass	Translation	
							Yes	No
	AL							
	AM							
	AN							
	AO							
	AP							

Other Documents (include Author, Title, Date, and Place of Publication)

Examiner Initial	Desig. ID	Document
<i>ML</i>	AQ	M. Britten-Jones and A. Neuberger, "Option Prices, Implied Price Processes, and Stochastic Volatility", J. Finance, " vol. LV pp839-866 (2000).
<i>*</i>	AR	John C. Hull, "Options, Futures, and Other Derivatives" (Fourth Edition, 1999; Prentice-Hall).
	AS	J. C. Jackwerth and M. Rubinstein, "Recovering probability distributions from option prices," J. Finance, vol. 51, pp. 1611-1631 (1996).
	AT	D. T. Breeden and R. H. Litzenberger, "Prices of state-contingent claims implicit in option prices," J. Business, vol. 51, pp. 631-650 (1978).
<i>ML</i>	AU	B. Dumas, J. Fleming and R.E. Whaley, "Implied volatility functions: Empirical tests", J. Finance, vol. 53, pp. 2059-2106 (Dec 1998).

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